



## CME Group Reports Record January ADV of 25.2 Million Contracts

February 2, 2024

- **Highest-ever January ADV with 16% growth year-over-year**
- **Record January interest rate ADV of 13.1 million contracts, up 27%**
- **Record January options ADV of 6.1 million contracts, up 26%**

CHICAGO, Feb. 2, 2024 /PRNewswire/ -- [CME Group](https://www.cmegroup.com), the world's leading derivatives marketplace, today reported its January 2024 market statistics, reaching a new overall average daily volume (ADV) record of 25.2 million contracts for the month, up 16% from January 2023. The company's interest rate ADV saw double-digit growth, driven by its SOFR complex and U.S. Treasury futures. ADV also increased by double-digits across energy, agricultural and foreign exchange products. Market statistics are available in greater detail at <https://cmegroupinc.gcs-web.com/monthly-volume>.

January 2024 ADV across asset classes includes:

- Record January [Interest Rate](#) ADV of 13.1 million contracts
- [Equity Index](#) ADV of 6.6 million contracts
- Record January [Options](#) ADV of 6.1 million contracts
- [Energy](#) ADV of 2.5 million contracts
- [Agricultural](#) ADV of 1.5 million contracts
- [Foreign Exchange](#) ADV of 893,000 contracts
- [Metals](#) ADV of 638,000 contracts

Additional January 2024 product highlights compared to January 2023 include:

- Interest Rate ADV increased 27%
  - SOFR futures ADV increased 45% to 3.8 million contracts
  - SOFR options ADV increased 33% to 2.5 million contracts
  - 10-Year U.S. Treasury Note futures ADV increased 24% to 1.9 million contracts
  - 5-Year U.S. Treasury Note futures ADV increased 27% to 1.3 million contracts
- Options ADV increased 26%
  - Interest Rate options ADV increased 16% to 3.5 million contracts
  - Equity Index options ADV increased 37% to 1.7 million contracts
  - Energy options ADV increased 95% to 452,000 contracts
- Energy ADV increased 23%
  - Record Natural Gas options ADV of 300,736 contracts
- Agricultural ADV increased 23%
  - Soybean Meal futures ADV increased 47% to 166,000 contracts
  - KC HRW Wheat futures ADV increased 38% to 52,000 contracts
- Foreign Exchange ADV increased 11%
  - Record Brazilian Real futures ADV of 20,456 contracts
  - Mexican Peso futures ADV increased 39% to 60,000 contracts
- Metals ADV increased 2%
  - Aluminum futures ADV increased 134% to 10,000 contracts
- International ADV increased 24% to 7.0 million contracts, with EMEA ADV up 28%
- Micro Products ADV
  - Micro E-mini Equity Index futures and options ADV of 2.2 million contracts represented 33% of overall Equity Index ADV and Micro WTI Crude Oil futures accounted for 4.4% of overall Energy ADV
- BrokerTec U.S. Repo average daily notional value (ADNV) increased 11% to \$288.2B and U.S. Treasury ADNV increased 2% to \$107.7B

As the world's leading derivatives marketplace, CME Group ([www.cmegroup.com](https://www.cmegroup.com)) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME Globex](#) platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing.

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